Digital Signals in the Time Domain

- Most signals encountered in practice are analog signals
- However, increasingly these analog signals are being converted into digital form and are being processed using digital systems
- The processed digital signals are then converted back into analog form

Copyright © 2015, S. K. Mitra

Digital Signals in the Time Domain

- A digital signal $\{x[n]\}$ is represented in the time-domain as a sequence of numbers called samples where each sample x[n] is a function of the integer-valued variable n with $-\infty < n < +\infty$
- The integer-valued variable *n* is often called time

2

Copyright © 2015, S. K. Mitra

Digital Signals in the Time Domain

$$\{x[n]\} = \{\dots, -1, 2, 5, 1, -3, 7, \dots\}$$

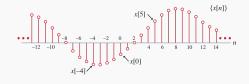
- The arrow indicates the location of the sample at *n* = 0
- If there is no ambiguity, a digital signal may be shown without the braces
- We shall often refer to a digital signal as a sequence in this course

3

Copyright © 2015, S. K. Mitra

Digital Signals in the Time

• A digital signal also sometimes represented in a graphical form as indicated below



4

Copyright © 2015, S. K. Mitra

Digital Signals in the Time Domain

• As mentioned earlier, an analog signal $x_a(t)$ is converted into a digital signal $\{x[n]\}$ by sampling the former periodically at uniform time intervals

$$x[n] = x_a(t)\big|_{t=nT} = x_a(nT)\,,\, -\infty < n < +\infty$$

• The spacing *T* between two consecutive samples of $\{x[n]\}$ is called the sampling period

.

Copyright © 2015, S. K. Mitra

Digital Signals in the Time Domain

• The reciprocal of the sampling period is the sampling frequency:

 $F_T = \frac{1}{T}$

- Sampling frequency is in Hz if the sampling period is in seconds
- For a real digital signal $\{x[n]\}$, all samples are real-valued and for a complex digital signal $\{x[n]\}$, one or more samples are

6 complex-valued

Digital Signals in the Time Domain

• A complex digital signal $\{x[n]\}$ is written in the form

- $\{x_{re}[n]\}$ and $\{x_{im}[n]\}$ are real sequences
- Complex conjugate of $\{x[n]\}$ is

$$[\{x^*[n]\} = \{x_{re}[n]\} - j\{x_{im}[n]\}]$$

7

Copyright © 2015, S. K. Mitra

Finite- and Infinite-Length Signals

- An infinite-length digital signal is called a right-sided signal if the amplitude of its samples is equal to zero for all values of time index n less than a finite integer N₁
- A right-sided signal is called a causal signal if $N_1 = 0$

8

Copyright © 2015, S. K. Mitra

Finite- and Infinite-Length Signals

- An infinite-length digital signal is called a left-sided signal if the amplitude of its samples is equal to zero for all values of time index n greater than a finite integer N₂
- A left-sided signal is called an anti-causal signal if $N_2 = 0$

9

Copyright © 2015, S. K. Mitra

Finite- and Infinite-Length Digital Signals

- The amplitudes of the samples of a finite-length signal, also called a finite-duration or finite-extent signal, are equal to zero for all values of time index n less than a finite value N_1 and greater than a finite value N_2 with $N_1 < N_2$
- Length or duration N of the finite-length signal is $N = N_2 - N_1 + 1$

10

Copyright © 2015, S. K. Mitra

Finite- and Infinite-Length Signals

• Examples of right-sided and left-sided digital signals are shown below



11

Copyright © 2015, S. K. Mitra

Finite- and Infinite-Length Signals

- A two-sided digital signal is defined for both positive and negative values of time index n
- An example of a finite-length two-sided digital signal is shown below

 $\{y[n]\} = \{-3, 0.4, -2, 3.1, 5\} -1 \le n \le 3$

• Length of the above signal is 3-(-1)+1=5

12

Finite- and Infinite-Length Signals

- For a right-sided finite-length digital signal defined for $n \ge N_1$ and without the arrow shown, the first sample of the signal is at time index $n = N_1$
- For a causal signal, the first sample is at time index n = 0

13

Copyright © 2015, S. K. Mitra

Periodic and Aperiodic Signals

• An infinite-length digital signal $\tilde{x}[n]$ is called a periodic signal, if for a positive integer N_o , the signal satisfies the condition

$$\tilde{x}[n] = \tilde{x}[n + N_o]$$

for all values of n

14

Copyright © 2015, S. K. Mitra

Periodic and Aperiodic Signals

 Note: If the periodicity condition holds for a value of N_o, then

$$\tilde{x}[n+N_o] = \tilde{x}[n+kN_o]$$

where k is a positive integer

 The smallest value of N_o satisfying the periodicity condition is called the fundamental period of x[n], which is the length of one full cycle of the signal

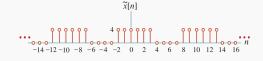
15

17

Copyright © 2015, S. K. Mitra

Periodic and Aperiodic Signals

• The square wave signal shown below is an example of a periodic digital signal



16

Copyright © 2015, S. K. Mitra

Periodic and Aperiodic Signals

• The fundamental frequency, also called cyclic frequency f_o , of the periodic signal $\tilde{x}[n]$ with a fundamental period N_o is defined by

$$f_o = \frac{1}{N_o}$$

which is the number of full cycles in one period

Unit of the fundamental frequency is given by Hz, if the time index n is in seconds

Copyright © 2015, S. K. Mitra

Periodic and Aperiodic Signals

• A periodic digital signal is often characterized by its angular frequency which is given by

$$\Omega_o = 2\pi f_o = \frac{2\pi}{N_o}$$

- The angular frequency Ω_o is in radians per second if N_o is in seconds
- Note: One full cycle of the periodic signal contains 2π radians

18

Periodic and Aperiodic Signals

- A digital signal is called an aperiodic signal if it is not periodic, that is, there is no value of the constant N_o satisfying the periodicity condition
- A periodic digital signal is denoted with a tilde "~" on top

19

Copyright © 2015, S. K. Mitra

Bounded Signals

 A digital signal x[n] is said to be a bounded digital signal if it satisfies the condition

$$|x[n]| \le B_x < \infty, -\infty < n < +\infty$$

where B_x is a finite real positive number

• The stability of certain types of digital systems is usually defined in terms of the boundedness of signals

20

Copyright © 2015, S. K. Mitra

Bounded Signals

- We shall assume in this course that the amplitude of a sample of a digital signal can take any value between −∞ and +∞
- In practice, the signals at the input, output, and anywhere internal to the system are restricted to specific ranges, known as dynamic ranges

21

Copyright © 2015, S. K. Mitra

Bounded Signals

- It is thus necessary to ensure that these signals remain as bounded signals lying in the specified dynamic ranges which can be achieved by scaling the signals appropriately
- If the sample amplitude of any of these signals at any time index *n* exceeds their corresponding dynamic ranges, the pertinent signal is clipped resulting in severe distortion in the processed output signal

Convright © 2015 S. K. Mitro

Energy of a Digital Signal

• The total energy of the digital signal x[n] is defined by

$$\mathcal{E}_{x} = \sum_{n=-\infty}^{\infty} |x[n]|^{2}$$

• The energy of a digital signal over a finite duration $-K \le n \le K$ is defined by

$$\mathcal{E}_{x,K} = \sum_{n=-K}^{K} |x[n]|^2$$

23

Copyright © 2015, S. K. Mitra

Power and RMS Value of a Digital Signal

• The average power of the digital signal x[n] is defined by

$$\mathcal{P}_{x} = \lim_{K \to \infty} \frac{1}{2K+1} \sum_{n=-K}^{K} \left| x[n] \right|$$

• The root-mean square (rms) value of a digital signal x[n] is given by the square-root of its average power \mathcal{P}_x , that is

$$x_{rms} = \sqrt{P_x}$$

24

Energy and Power of Digital Signals

• The relation between the average power and the energy of a digital signal is

$$\mathcal{P}_{x} = \lim_{K \to \infty} \frac{1}{2K+1} \mathcal{E}_{x}$$

• It follows from the above relation that the average power \mathcal{P}_x of a finite energy digital signal is 0

25

Copyright © 2015, S. K. Mitra

Energy and Power of Digital Signals

• The average power of a periodic digital signal $\tilde{x}[n]$ with a fundamental period N_o is given by

 $\mathcal{P}_{\widetilde{x}} = \frac{1}{N_o} \sum_{n=0}^{N_o - 1} |\widetilde{x}[n]|^2$

• A digital signal has infinite energy if the summation $\sum_{n=-\infty}^{\infty} |x[n]|^2$ does not converge to a finite number

26

Copyright © 2015, S. K. Mitra

Unit Sample Sequence

• The unit sample sequence $\delta[n]$, also known as the unit impulse sequence, is a discrete-time function whose sample is equal to zero for all values of n except n = 0 where it has unity value, that is,

$$\delta[n] = \begin{cases} 1, & n = 0 \\ 0, & n \neq 0 \end{cases}$$

27

Copyright © 2015, S. K. Mitra

Unit Sample Sequence

• It follows from the definition,

$$\delta[n-N_o] = \begin{cases} 1, & n=N_o \\ 0, & n \neq N_o \end{cases}$$

• Thus, $\delta[n - N_o]$ is an unit impulse sequence located at $n = N_o$

77

Copyright © 2015, S. K. Mitra

Unit Sample Sequence

• Figures below show the sequence $\delta[n]$ and the sequence $\delta[n+4]$



29

Copyright © 2015, S. K. Mitra

Unit Step Sequence

• The unit step sequence denoted by μ[n] is a causal signal defined by

$$\mu[n] = \begin{cases} 1, & n \ge 0 \\ 0, & n < 0 \end{cases}$$

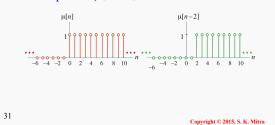
• It follows from above

$$\mu[n-N_o] = \begin{cases} 1, & n \ge N_o \\ 0, & n < N_o \end{cases}$$

30

Unit Step Sequence

• Figures below show the sequence $\mu[n]$ and the sequence $\mu[n-2]$



Sinusoidal Sequence

• The most general form of the sinusoidal sequence is given by

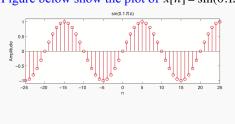
$$[\bar{x}[n] = A_o \sin(2\pi f_o n + \phi_o), -\infty < n < \infty]$$
 where A_o , f_o , and ϕ_o are real numbers and are called, respectively, the peak amplitude, normalized frequency, and phase

32

Copyright © 2015, S. K. Mitra

Sinusoidal Sequence

• Figure below show the plot of $\tilde{x}[n] = \sin(0.1\pi n)$



33

Sinusoidal Sequence

 An alternate form of the basic sinusoidal digital signal is

$$\tilde{x}[n] = A_o \sin(\omega_o n + \phi_o) \;,\; -\infty < n < \infty$$
 where $\omega_o = 2\pi f_o$ is known as the normalized angular frequency

• Unit of ω_o and ϕ_o is radians if n is dimensionless

34

Copyright © 2015, S. K. Mitra

Sinusoidal Sequence

- Units of ω_o and ϕ_o is radians per sample, and the unit of f_o is cycles per sample if n is samples
- Units of ω_o and ϕ_o is radians/second, and the unit of f_o is cycles per second or Hz, if the spacing T between two consecutive samples is in seconds

35

Copyright © 2015, S. K. Mitra

Sinusoidal Sequence

Periodicity Property

- Unlike the sinusoidal analog signal, the sinusoidal sequence may or may not be a periodic digital signal
- The sinusoidal sequence will be a periodic signal of period N_o if and only if $2\pi f_o N_o$ is an integer multiple of 2π , that is,

$$2\pi f_o N_o = 2\pi r$$

36

Sinusoidal Sequence

or equivalently, if

$$\frac{2\pi}{\omega_o} = \frac{N_o}{r}$$

where N_o and r are positive integers

 The smallest value of N_o satisfying the above condition is called the fundamental period

37

Copyright © 2015, S. K. Mitra

Sinusoidal Sequence

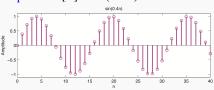
- If $2\pi/\omega_o$ is a noninteger rational number, then the period N_o of the sinusoidal sequence will be an integer multiple of $2\pi/\omega_o$
- If $2\pi/\omega_o$ is not a rational number, then the sinusoidal sequence is aperiodic but with a sinusoidal envelope

38

Copyright © 2015, S. K. Mitra

Sinusoidal Sequence

• Example – Consider the sinusoidal sequence $x[n] = \sin(0.4n)$ shown below



39

Copyright © 2015, S. K. Mitra

Sinusoidal Sequence

- Here the condition $\omega_o N_o = 2\pi r$ leads to $N_o = 2\pi r/0.4 = 5\pi r$
- It can be seen that there is no integer value of *r* to make *N*₀ an integer
- Hence $x[n] = \sin(0.4n)$ is an aperiodic sinusoidal sequence

40

42

Copyright © 2015, S. K. Mitra

Sinusoidal Sequence

Example – We determine the fundamental period of $\tilde{x}[n] = \sin(0.1\pi n)$

- Here $\omega_o = 0.1\pi$
- Substituting this value in $\omega_o N_o = 2\pi r$ we get $0.1\pi N_o = 2\pi r$ or

$$N_o = \frac{2r}{0.1}$$

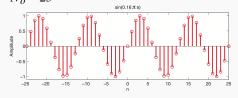
which is satisfied for $N_o = 20$ and r = 1 which can be verified from the plot

41

Copyright © 2015, S. K. Mitra

Sinusoidal Sequence

• Example – It can be shown that the fundamental period of $\tilde{x}[n] = \sin(0.16\pi n)$ is $N_o = 25$



Sinusoidal Sequence

Restriction on the Frequency Range

- Recall that that the angular frequency Ω_o of a sinusoidal analog signal can have any value in the range $0 \le \Omega_o < +\infty$
- Unlike the analog case, the normalized angular frequency ω_o of a sinusoidal digital signal can have a value in a restricted range

43

Copyright © 2015, S. K. Mitra

Sinusoidal Sequence

- Consider two sinusoidal sequences given by $\tilde{x}_a[n] = \sin(\omega_a n)$ and $\tilde{x}_b[n] = \sin(\omega_b n)$ with $0 \le \omega_a < 2\pi$ and $\omega_b = \omega_a + 2\pi k$ where k is any positive integer
- We note

$$\begin{split} \tilde{x}_b[n] &= \sin(\omega_b n) = \sin(\omega_a n + 2\pi k n) \\ &= \sin(\omega_a n) \cos(2\pi k n) + \cos(\omega_a n) \sin(2\pi k n) \end{split}$$

• Now $cos(2\pi kn) = 1$ and $sin(2\pi kn) = 0$

44

Copyright © 2015, S. K. Mitra

Sinusoidal Sequence

- Hence $\tilde{x}_b[n] = \sin(\omega_a n) = \tilde{x}_a[n]$
- As a result, the two sinusoidal sequences $\tilde{x}_a[n]$ and $\tilde{x}_b[n]$ are indistinguishable
- Another restriction on the frequency range is due to an inherent property of sine and cosine functions which limits the angular frequency to the range $0 \le \omega < \pi$

45

Copyright © 2015, S. K. Mitra

Sinusoidal Sequence

- Consider $\tilde{x}_a[n] = \sin(\omega_a n)$ and $\tilde{x}_b[n] = \sin(\omega_b n)$ with $0 \le \omega_a < \pi$ and $\omega_b = 2\pi - \omega_a$
- We note

$$\widetilde{x}_b[n] = \sin(\omega_b n) = \sin((2\pi - \omega_a)n)$$
$$= \sin(2\pi n)\cos(\omega_a n) - \cos(2\pi n)\sin(\omega_a n)$$

- Now $cos(2\pi kn) = 1$ and $sin(2\pi kn) = 0$
- Hence $\tilde{x}_b[n] = -\sin(\omega_a n) = -\tilde{x}_a[n]$

46

Copyright © 2015, S. K. Mitra

Sinusoidal Sequence

- Thus, a sinusoidal sequence with a normalized angular frequency ω_b in the range $\pi \le \omega_b < 2\pi$ becomes a sinusoidal sequence with a normalized angular frequency $\omega_a = \pi \omega_b$
- The angular frequency *π* is referred to as the folding frequency

47

Copyright © 2015, S. K. Mitra

Sinusoidal Sequence

- Hence, the allowable range of the normalized angular frequency of a sinusoidal digital signal is $0 \le \omega < \pi$
- Frequencies with small values near dc ($\omega = 0$) are called low frequencies
- Frequencies with high values near π are called the high frequencies

48

Sinusoidal Sequence

Example – The sequence $\sin(0.2\pi n)$ is a low-frequency digital signal, whereas, the sequence $\sin(0.8\pi n)$ is a high-frequency digital signal

49

Copyright © 2015, S. K. Mitra

Complex Exponential Sequence

Most general form

$$x[n] = A\alpha^n, -\infty < n < +\infty$$

where A and α are complex numbers

• Expressing the parameter *A* in polar form and α in rectangular form:

$$A = |A|e^{j\phi}, \ \alpha = \sigma_o + j\omega_o$$

50

Copyright © 2015, S. K. Mitra

Complex Exponential Sequence

we arrive at

$$\begin{split} x[n] &= A\alpha^n = |A|e^{j\phi}e^{(\sigma_o + j\omega_o)n} = |A|e^{j\phi}e^{\sigma_o n}e^{j\omega_o n} \\ &= |A|e^{j\phi}e^{\sigma_o n}(\cos\omega_o n + j\sin\omega_o n) \\ &= \underline{|A|e^{\sigma_o n}\cos(\omega n + \phi) + j}\underline{|A|e^{\sigma_o n}\sin(\omega n + \phi)} \\ &= \underbrace{Re\{x[n]\}} & Im\{x[n]\} \end{split}$$

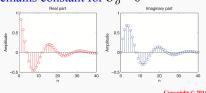
• The real and imaginary parts of the complex sequence x[n] are real sequences with amplitudes $|A|e^{\sigma_o n}$

51

Copyright © 2015, S. K. Mitra

Complex Exponential Sequence

• For n > 0, the sample amplitudes of the complex exponential sequence are growing for $\sigma_o > 0$, decaying for $\sigma_o < 0$, and remains constant for $\sigma_o = 0$



Complex Exponential Sequence

• A complex exponential sequence $Ae^{j\omega_o n}$ is a periodic sequence with a period N_o , if the condition $\omega_o N_o = 2\pi r$ is satisfied

53

Copyright © 2015, S. K. Mitra

Real Exponential Sequence

• The sequence $x[n] = A\alpha^n$, $-\infty < n < +\infty$, is a real exponential sequence when A and α are real numbers

54

52